



Backtest #48461 · RDN · EVO_GG1RSISNIP_v1071

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1071 backtest on RDN failed completely with zero winning trades and a negative Sharpe ratio. Such a 0% win rate across only three trades provides no statistical confidence and likely reflects an overfit signal or extreme market noise. The 14.78% drawdown indicates poor risk control relative to the small sample size. Immediate next step is to stress-test the entry logic against different volatility regimes before any live deployment.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84